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Amari, S.   Murata, N.   Muller, K.-R.   Finke, M.   Yang, H.H.
RIKEN, Inst. of Phys. & Chem. Res., Saitama , Japan;

Abstract
A statistical theory for overtraining is proposed. The analysis treats general realizable sto
networks, trained with Kullback-Leibler divergence in the asymptotic case of a large numl
examples. It is shown that the asymptotic gain in the generalization error is small if we pe
even if we have access to the optimal stopping time. Based on the cross-validation stopp
ratio the examples should be divided into training and cross-validation sets in order to ob·
performance. Although cross-validated early stopping is useless in the asymptotic region
the generalization error in the nonasymptotic region. Our large scale simulations done on
agreement with our analytical findings

Index Terms
Inspec

> **Controlled Indexing**
> error analysis   feedforward neural nets   generalisation (artificial intelligence)   le
> (artificial intelligence)   optimisation   statistical analysis

> **Non-controlled Indexing**
> Kullback-Leibler divergence   asymptotic gain   asymptotic statistical theory   cro:
> early stopping   generalization error   multilayer neural networks   optimal stoppin
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22. **Segmentation and identification of drifting dynamical systems**
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25. **Fast change point detection in switching dynamics using a hidden Markc**
prediction experts

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